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March 8, 2004

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WRITER'S EMAIL ADDRESS
Stimsonm@howrey.com

MAR 17 2004

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

RECEIVED
MAR 10 2004

GROUP 3600

Re: U.S. Patent Application Serial No. 09/815,589 ✓
Filed: March 23, 2001 Confirmation No. 7446
For: **Exchange Trading Of Mutual Funds Or
Other Portfolio Basket Products**
Inventor: G. Gastineau, *et al.*
Our Ref: 00322.0007.CNUS01

Sir:

Applicant submits the following documents for appropriate action by the U.S. Patent and Trademark Office:

1. Information Disclosure Statement (4 pages);
2. PTO Form SB/08a (2 pages); and
3. Return postcard.

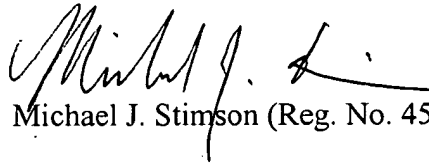
It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier.

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to **Deposit Account No. 08-3038**. If extensions of time under 37 C.F.R. § 1.136 other than those otherwise provided for herewith are required to prevent abandonment of the present patent application, then such extensions of time are hereby

Commissioner for Patents
March 8, 2004
Page 2

petitioned, and any fees therefore are hereby authorized to be charged to our Deposit Account No. 08-3038, referencing the above docket number. *A duplicate copy of this letter is enclosed.*

Respectfully submitted,



Michael J. Stimson (Reg. No. 45,429)

Enclosures



3/23/04
PH
#7

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Gastineau, *et al.*

Application No.: 09/815,589

Filed: March 23, 2001

For: **Exchange Trading Of Mutual Funds
Or Other Portfolio Basket Products**

Confirmation No.: 7446

Art Unit: *To be assigned*

Examiner: *To be assigned*

Atty. Docket: 00322.0007.CNUS01

Information Disclosure Statement

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

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MAR 10 2004

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Sir:

Listed on accompanying Form PTO/SB/08a are documents that may be considered material to the examination of this application, in compliance with the duty of disclosure requirements of 37 C.F.R. §§ 1.56, 1.97 and 1.98.

Where the publication date of a listed document does not provide a month of publication, the year of publication of the listed document is sufficiently earlier than the effective U.S. filing date and any foreign priority date so that the month of publication is not in issue. Applicants have listed publication dates on the attached PTO/SB/08a based on information presently available to the undersigned. However, the listed publication dates should not be construed as an admission that the information was actually published on the date indicated.

Applicants reserve the right to establish the patentability of the claimed invention over any of the information provided herewith, and/or to prove that this information may not be prior art, and/or to prove that this information may not be enabling for the teachings purportedly offered.

This statement should not be construed as a representation that a search has been made, or that information more material to the examination of the present patent application does not exist. The Examiner is specifically requested not to rely solely on the material submitted herewith. It is further understood that the Examiner will consider information that had been cited

by or submitted to the U.S. Patent and Trademark Office in a prior application relied on under 35 U.S.C. § 120. 1138 OG 37, 38 (May 19, 1992).

Applicants have checked the appropriate boxes below.

- ☒ 1. This Information Disclosure Statement is being filed within three months of the U.S. filing date OR before the mailing date of a first Office Action on the merits. No statement under 37 C.F.R. § 1.97(e) or fee is required, or
- ☐ 2. This Information Disclosure Statement is being filed more than three months after the U.S. filing date AND after the mailing date of the first Office Action on the merits, but before the mailing date of a Final Rejection or Notice of Allowance, or action that otherwise closes prosecution in the application, and
- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
- ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2), or
- ☐ c. Attached is our Check No. _____ in the amount of \$180.00 in payment of the fee under 37 C.F.R. § 1.17(p).
- ☐ 3. This Information Disclosure Statement is being filed more than three months after the U.S. filing date and after the mailing date of a Final Rejection or Notice of Allowance, but on or before payment of the Issue Fee. Attached is our Check No. _____ in the amount of \$ _____ in payment of the fee under 37 C.F.R. § 1.17(i), and

- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
- ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2).
- ☐ 4. Relevance of the non-English language document(s) is discussed in the present specification.
- ☐ 5. The document(s) was/were cited in a corresponding foreign application. An English language version of the foreign search report is attached for the Examiner's information.
- ☐ 6. A concise explanation of the relevance of the non-English language document(s) appears below:
- ☒ 7. The Examiner's attention is directed to co-pending U.S. Patent Application No. 09/536,663, filed March 27, 2000, U.S. Patent Application No. 10/174,505, filed June 17, 2002, U.S. Patent Application No. 10/123,779, filed April 16, 2002, U.S. and U.S. Patent Application No. 09/536,258, filed March 27, 2000, and U.S. Patent Application filed January 8, 2004, Attorney Docket No. 00322.0006.CNUS01, entitled "Systems and Methods for Trading Actively Managed Funds," which are directed to related technical subject matter. The identification of these U.S. Patent Applications is not to be construed as a waiver of secrecy as to those applications now or upon issuance of the present application

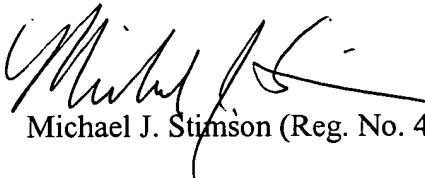
as a patent. The Examiner is respectfully requested to consider the cited applications and the art cited therein during examination.

- ☒ 8. Copies of the documents were cited by or submitted to the Office in Application No. 09/536,258, filed March 27, 2000, which is relied upon for an earlier filing date under 35 U.S.C. § 120. Thus, copies of these documents are not attached. 37 C.F.R. § 1.98(d).

It is respectfully requested that the Examiner initial and return a copy of the enclosed PTO-1449, and to indicate in the official file wrapper of this patent application that the documents have been considered.

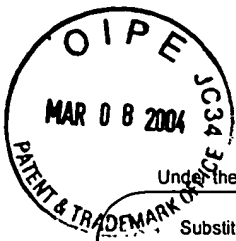
The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 08-3038 referencing docket number 00322.0007.CNUS01.

Respectfully submitted,


Michael J. Stimson (Reg. No. 45,429)

Date: March 8, 2004

HOWREY SIMON ARNOLD & WHITE, LLP
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PTO/SB/08b (08-03)

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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 2

of 2

Complete if Known

Application Number 09/815,589

Filing Date March 23, 2001.

First Named Inventor G. Gastineau, et al.

Art Unit To be assigned

Examiner Name To be assigned

Attorney Docket Number 00322.0007.CNUS01

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	7	M.A. BERRY, et al., "Sorting Out Risks Using Known APT Factors," Financial Analysis Journal 22 (1988), 29-42	
	8	CHEN, et al., "An Exploratory Investigation of the Firm Size Effect," J. of Financial Econ. 14 (1985), 451-71.	
	9	B.A. ROSENBERG, "Extra-Market Components of Covariance in Security Returns," J. Financial and Quantitative Analysis 9 (1974), 263-74.	
	10	S. BECKERS, et al. "The Relative Importance of Common Factors Across the European Equity Markets," J. Banking and Finance 16 (1992), 75-97.	
	11	J.K. KALE, et al., "Industry Factors versus Other Factors in Risk Prediction," working paper University of California, Berkeley (1991).	
	12	E.F. FAMA, et al., "Common Risk Factors in the Returns of Stocks and Bonds," J. Financial Econ. 33 (1992), 3-56.	
	13	B. LEHMAN, et al., "The Empirical Foundation of the arbitrage Pricing Theory," J. of Financial Econ. 21 (1988), 213-54.	
	14	G. CONNOR, et al., "A Test for the Number of Factors in an Approximate Factor Model," J. of Finance 48 (1993) 1263-92.	
	15	"Science and Technology: Digital Rights and Wrongs" The Economist, pp. 75-76, July 17, 1999..	
	16	"HCM Global Technology Fund Limited: Investment Statement", available at www.fantasy.co.nz/brokerage/hcm/tech-is.pdf (available on or after June 1, 1999)	

Examiner Signature	Date Considered
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*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

¹ Applicant's unique citation designation number (optional). ² Applicant is to place a check mark here if English language Translation is attached.

This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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